REMARKS

I. Summary of the Office Action

The Office Action mailed June 25, 2009 ("the Office Action") made a Request for Information under 37 C.F.R. 1.105. This Request is addressed below in more detail.

II. Related Applications

The Applicants understand that the Examiner reviews the claims and prosecution history of related applications as they contain common subject matter. To this end, the Applicants reminds the Examiner that the present application is related through a common claim of priority to U.S. Patent Application Serial Nos. 10/137,979, 11/417,870, 11/417,915, 11/417,533, and 12/164,859. In addition, the Applicants remind the Examiner that, as discussed in the Interview, U.S. Patent Application Serial No. 11/417,870 is a continuation of the present application before a different Examiner (Harish T. Dass) and in a different art unit (3692) and has issued as U.S. Patent No. 7,542,940.

In addition, for the purposes of the present application, the Applicants hereby rescind any disclaimer of claim scope that may have been (or may be) made during the prosecution of any related application. The Applicants respectfully request examination of the instant claims according to the claim language in light of the prior art without importing statements made by the Applicants in the prosecution of any related application.

III. Status of the Claims

The present application includes claims 33-46.

IV. Request for Information

The Office Action made a Request for Information under 37 C.F.R. 1.105. More particularly, the Office Action stated that the Examiner "would like to know where, specifically, the mathematical equation presented in claim 45 came from" and that the Examiner specifically requested "the Applicant provide references to textbook(s), publication(s), etc. where the equation of claim 45 can be found."

The Applicants respectfully submit that claim 45 recites a particular embodiment utilizing a form of EQN 6 of the Applicants' Specification. EQN 6 is discussed in the Specification beginning at page 30.

The Applicants also draw the Examiner's attention to the following portions of the Specification which may also be useful in understanding the particularly claimed embodiment:

- Page 30, line 6 page 31, line 12, which discuss the various components of EQN
- Page 36, line 4 page 37, line 11 and Table 1, which give examples of "characterizations."
- Page 37, line 12 page 38, line 11 and Table 2, which give examples of different value determinations.

The Applicants respectfully submit that this constitutes a complete reply to the Examiner's request. Additionally, the Applicants invite the Examiner to contact Trading Technologies in-house Patent Counsel Adam Faier at 312-698-6003 if the Examiner believes additional discussion of claim 45 (or any of the other pending claims) would be helpful to the Examiner.

V. Conclusion

In general, the Office Action makes various statements regarding the pending claims and the cited art that are now moot in light of the above. Thus, the Applicants will not address such statements at the present time. However, the Applicants expressly reserve the right to challenge such statements in the future should the need arise (for example, if such statements should become relevant by appearing in a rejection of any current or future claim).

All the stated grounds of objection and rejection have been respectfully traversed, accommodated, or rendered moot. The Applicants therefore submit that the present application is in condition for allowance. If the Examiner believes that further dialog would expedite consideration of the application, the Examiner is invited to contact Trading Technologies inhouse Patent Counsel Adam Faier at 312-698-6003, or the undersigned attorney or agent.

Respectfully submitted.

McDonnell Boehnen Hulbert & Berghoff LLP

Dated: July 7, 2009

By: /Jori R. Fuller/ Jori R. Fuller Reg. No. 57,628

McDonnell Boehnen Hulbert & Berghoff LLP 300 South Wacker Drive Chicago, IL 60606

Tel: 312-913-0001 Fax: 312-913-0002